

18608-P001C1

EXPEDITED PROCEDURE

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matching trades among said plurality of bundled trades wherein said step of matching trades further comprises the steps of:

selecting a set of numerical values, wherein said set of numerical values has the same number of members as a number of said plurality of entered bundled trades, said set of numerical values forming a set of allocation values; and

multiplying each proportion of asset of to be traded by one of each numerical value of said set of numerical values, said step of multiplying being performed for each bundled trade, thereby forming a set of weighted proportions of assets to be traded, said set having a number weighted proportions equal to a number of said assets to be traded.

Respectfully submitted,

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APPENDIX

1     <sup>1</sup> 1. In data processing system, a method of asset trading comprising the steps of:  
2             entering a plurality of bundled trades, each of said plurality of bundled trades  
3             comprising:

4                     a plurality of assets to be traded;

5                     a bundle size value;

6                     a set of proportions of each asset of plurality of assets to be traded in units of  
7                     said bundle size value; and

8                     one or more portfolio constraints, each of said one or more portfolio  
9                     constraints including:

10                     a set of portfolio weights; and

11                     a portfolio limit, and wherein each said portfolio constraint is  
12                     associated with a set of bundled trades and a market participant  
13                     corresponding two set of bundled trades; and

14             matching trades among said plurality of bundled trades, wherein said step of  
15             matching trades further comprises the step of [allocating an amount of each bundle] selecting  
16             a set of bundles to be traded among said plurality of bundles, bundles selected to be traded  
17             forming a set of selected bundles.

1     <sup>2</sup> 2. The method of claim <sup>1</sup> 1 wherein in said of matching trades to be traded further  
2             comprises the steps of:

3                     selecting a set of numerical values, wherein in said set of numerical values has the  
4                     same number of members as a number of said [plurality of entered bundled trades] set of  
5                     selected bundles, said set of numerical values forming a set of allocation values; and

6                     multiplying each proportion of asset to be traded by one of each numerical value of  
7                     said set of numerical values, said step of multiplying being performed for each bundled trade,  
8                     thereby forming a set of weighted proportions of assets to be traded, said set having a number  
9                     of weighted proportions equal to a number of said assets to be traded.

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1 <sup>13</sup>  
14. The method of claim <sup>1</sup>7 wherein in said step of entering bundled trades includes  
2 entering bundled trades using distributed processing over a network.

1 <sup>14</sup>  
15. The method of claim <sup>1</sup>7 wherein in the step of matching bundled trades further  
2 comprises the step of reporting match trades using distributed processing over a network.

1 <sup>15</sup>  
16. The method of claim <sup>1</sup>7 wherein the step of entering bundled trades includes executing  
2 an asynchronous thread for entering bundled trades.

1 <sup>16</sup>  
17. The method of claim <sup>1</sup>7 wherein in the step of matching bundled trades includes  
2 executing an asynchronous thread for matching bundled trades.

1 <sup>26</sup>  
28. The data processing system of claim <sup>25</sup>34 wherein said circuitry for entering bundled  
2 trades include circuitry for entering trades using distributed processing over a network.

1 <sup>27</sup>  
29. The data processing system of claim <sup>25</sup>34 wherein said circuitry for matching bundled  
2 trades further comprises circuitry for reporting matched trade data using distributed  
3 processing over a network. (H.16)

1 <sup>28</sup>  
30. The data processing system of claim <sup>25</sup>34 wherein said circuitry for entering bundled  
2 trades include circuitry executing an asynchronous thread for entering bundled trades.

1 <sup>29</sup>  
31. The data processing system of claim <sup>25</sup>34 wherein said circuitry for matching bundled  
2 trades includes circuitry executing an asynchronous thread for matching bundled trades.

1 <sup>30</sup>  
32. The data processing system of claim <sup>25</sup>34 wherein said circuitry for matching trades  
2 further comprises circuitry for allocating an amount of each bundle to be traded among said  
3 plurality of bundles.

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1 33. The data processing system of claim 34 wherein each bundled trade includes a bundle  
2 size value.

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1 34. A data processing system for trading asset bundles comprising:  
2 circuitry for entering a plurality of bundled trades, each of said plurality of bundled  
3 trades comprising:

4 a plurality of assets to be traded;

5 a bundle size value;

6 a set of proportions of each asset of plurality of assets to be traded in units of  
7 said bundle size value; and

8 one or more portfolio constraints, each of said one or more portfolio  
9 constraints including:

10 a set of portfolio weights; and

11 a portfolio limit, and wherein each said portfolio constraint is  
12 associated with a set of bundled trades and a market participant  
13 corresponding to set said of bundled trades; and

14 circuitry for matching bundled trades among said plurality of bundled trades, wherein  
15 in each bundled trade includes a set of proportions of each asset of said plurality of assets to  
16 be traded in units of said bundle size value and wherein said circuitry for matching trades  
17 includes circuitry for selecting a set of bundles to be traded among said plurality of bundled  
18 trades, bundles selected to be traded forming a set of selected bundles.

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1 35. The data processing system of claim 34 wherein in said circuitry for matching trades  
2 further comprises:

3 circuitry for selecting a set of numerical values, wherein in said set of numerical  
4 values has the same members as a number of said [plurality of entered bundled trades] set  
5 of selected bundles, said set of numerical values forming a set of allocation values; and

6 circuitry for multiplying each proportion of asset to be traded by one of each  
7 numerical value of said set numerical values, said set of multiplying being performed for

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a<sup>3</sup> 8 each bundled trade, thereby forming a set of weighted proportions of assets to be traded, said  
9 set having a number of weighted proportions equal to a number of said assets to be traded.

1 ~~35~~<sup>38</sup>. A program product operable for storage in a computer readable medium, said  
2 program product for bundling trading of assets comprising:  
3 programming for entering a plurality of bundled trades, each of said plurality of  
4 bundled trades comprising:  
5 a plurality of assets to be traded;  
6 a bundle size value;  
7 a set of proportions of each asset of plurality of assets to be traded in units of  
8 said bundle size value; and  
9 one or more portfolio constraints, each of said one or more portfolio  
10 constraints including:  
11 a set of portfolio weights; and  
12 a portfolio limit, and wherein each said portfolio constraint is  
13 associated with a set of bundled trades and a market participant  
14 corresponding to set said of bundled trades; and  
15 programming for matching bundled trades among said plurality of bundled trades,  
16 wherein in each bundled trade includes a set of proportions of each asset of said plurality of  
17 assets to be traded in units of said bundle size value and wherein said programming for  
18 matching trades includes programming for selecting a set of bundles to be traded among said  
19 plurality of bundled trades, bundles selected to be traded forming a set of selected bundles.

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1 ~~39~~<sup>35</sup>. The program product operable for storage in a computer readable medium of claim  
2 ~~38~~<sup>35</sup> wherein said programming for matching trades further comprises:  
3 programming for selecting a set of numerical values, wherein in said set of numerical  
4 values has the same members as a number of said [plurality of entered bundled trades] set  
5 of selected bundles, said set of numerical values forming a set of allocation values;

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Q3 6 programming for multiplying each proportion of asset to be traded by one of each  
7 numerical value of said set numerical values, said set of multiplying being performed for  
8 each bundled trade, thereby forming a set of weighted proportions of assets to be traded, said  
9 set having a number of weighted proportions equal to a number of said assets to be traded.

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29 38  
42.

1 A method of asset trading comprising the steps of:  
2 entering a plurality of bundled trades, each of said plurality of bundled trades  
3 comprising:

4 a plurality of assets to be traded;

5 a bundle size value;

6 a set of proportions of each asset of plurality of assets to be traded in units of  
7 said bundle size value; and

8 one or more portfolio constraints, each of said one or more portfolio  
9 constraints including:

10 a set of portfolio weights; and

11 a portfolio limit, and wherein each said portfolio constraint is  
12 associated with a set of bundled trades and a market participant  
13 corresponding two set of bundled trades; and

14 matching trades among said plurality of bundled trades wherein said step of matching  
15 trades further comprises the steps of:

16 selecting a set of numerical values, wherein said set of numerical values has the same  
17 number of members as a number of said plurality of entered bundled trades, said set of  
18 numerical values forming a set of allocation values; and

19 multiplying each proportion of asset of to be traded by one of each numerical  
20 value of said set of numerical values, said step of multiplying being performed for each  
21 bundled trade, thereby forming a set of weighted proportions of assets to be traded, said set  
22 having a number weighted proportions equal to a number of said assets to be traded.

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